



Backtest #46150 · LPG · EVO_GG1RSISNIP_v396

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v396 backtest shows a 40.41% ROI and a 1.10 Sharpe ratio, yet the 21.82% drawdown and mere three trades severely undermine statistical confidence. Success stems from high-conviction entries, but the sample size is too small to rule out luck or overfitting. The strategy likely failed to filter false breakouts, causing the single loss to erode a significant portion of gains. We must expand the test window or adjust stop-loss logic to validate performance across varied market regimes. Proceed with caution until the edge is confirmed by a larger, out-of-sample dataset.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47